

EXHIBIT A

UNITED STATES DISTRICT COURT
SOUTHERN DISTRICT OF NEW YORK

In re:

Citibank August 11, 2020 Wire Transfers

Case No. 1:20-cv-06539 (JMF)

CERTIFICATION UNDER RULE 902(11) OF THE FEDERAL RULES OF EVIDENCE

I, Elizabeth DiPoalo, being duly sworn, state the following under penalty of perjury:

1. I am employed by ZAIS Group LLC (“ZAIS”) as Head of Middle Office. I have reviewed the documents produced by ZAIS to Citibank, N.A., which contain the exhibit numbers DX-0393, DX-0394, DX-0594, DX-0596, DX-0601, DX-0602, and DX-0613 (the “Produced Documents”).

2. I am familiar with the manner and process in which the Produced Documents were created and maintained by virtue of my duties and responsibilities as Head of ZAIS’s Middle Office;

3. The Produced Documents are created on a daily basis by Bank of New York Mellon and U.S. Bank as custodians for Collateralized Loan Obligations (“CLOs”) managed by ZAIS subsidiaries that held the 2016 Revlon Term Loan;

4. The Produced Documents are created the day after cash is received into the bank accounts of CLOs managed by ZAIS and sent to me and other members of ZAIS’s Middle Office;

5. The Produced Documents were kept in the course of regularly conducted business activity by ZAIS’s Middle Office;

6. ZAIS's Middle Office relies upon the Produced Documents to conduct our business and incorporates them into ZAIS's business records;

7. It is the regular daily practice of Bank of New York Mellon and U.S. Bank to create the Produced Documents and transmit those documents to ZAIS; and,

8. It is the regular practice of members of ZAIS's Middle Office to review and rely upon the Produced Documents and incorporate them into ZAIS's business records.

* * *

I declare under penalty of perjury that the foregoing is true and correct to the best of my knowledge and belief.

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Dated: December 7, 2020
West Long Branch, NJ


Elizabeth DiPoalo

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